Report Box
Yield Curve : 2008-06-18
*****
Date : 2008-06-18Base Rate :   4.46 %
Short Term Premium :   1.54 %
Short Term Decay Time : 25.2 Years
Long Term Premium : -1.37 %
Long Term Decay Time : 25.4 Years
Spread for Interest Income : -1.74 %•(4 data points : Spread fitted)
Spread for Cumulative payments : -0.28 %•(84 data points : Spread fitted)
Spread for Split Share Corps :   0.80 %•(31 data points : Spread fitted)
Spread for Retraction Privilege : -0.91 %•(60 data points : Spread fitted)
Spread for 2nd Tier Credits   :   0.46 %•(69 data points : Spread fitted)
Liquidity Premium :   0.00 %•(165 data points : Spread fitted)
Spread for 3rd Tier Credits•:   1.09 %•(27 data points : Spread fitted)
Floating Rate Premium : -1.48 %•(24 data points : Spread fitted)
Spread for HIGH Credits   : -0.37 %•(24 data points : Spread fitted)
Spread for LOW Credits   :   0.09 %•(79 data points : Spread fitted)
Fitting Data
Total Priced Instruments : 184
Instruments Used in calculation : 162
Fitting Error : 177.9736
Average Liquidity•:•   100000
Liquidity Spread•:•   95000